LAWRENCE SEIKEL
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Experience Summary:

- Over 10 years in financial risk and controlling
- **Financial risk controlling ALM model framework**, Calculate, monitor, and advise on ALM metrics (i.e. CAR, LCR, NSFR, LR) and ALM reports for senior management and ALCO committee.
- Market-, Credit and Liquidity stress testing, define risk-limits, counterparty and country risk rating and analysis, MtM valuation, risk measurement methodologies including VaR, implement regulatory developments
- Real estate analysis, comparative analysis, non-performing loans, escrow accounts, foreclosure, portfolio performance modelling pricing valuation
- Creating and presenting annual budgeting, forecasts, and long-term planning reporting to the CFO
- Advisory role for senior management on decision making
- Advanced Excel spread sheet modeling
- VBA, Power-BI, C++ and Python programming

Achievement Summary:

- ***Financial Risk Manager (FRM) certification***

- ***MSc Mathematical Finance***

- ***Master of Arts in Economics,***

- Developed complete financial risk framework for the bank
- **Leadership of the Asset-Liability Committee (ALCO) committee**
- Wrote operational specification for transferring the index calculation from Paris to Zurich
- Responsible for implementing the index operation in Zurich
- Operational index process improvements
- Publication of the swiss real estate study for 2002 and 2003 – “Schweizer Immobilienstudie”
- Cash flow modeling and NPL refinancing and securitization modeling
- Designed and improved financial reporting for the company

CAIAC Fund Management AG: Liechtenstein 10/21 to present

Senior Risk Manager:

- Improving the Enterprise Risk process and reporting for audits and executives
- Mitigate potential risk issues
- Follow internal governance requirements and implement the data process for reporting
- Monitoring of investment restrictions
- Excel calculations and modeling for risk measurement and SQL for data processing
- Special projects and point of contact to serve as an advisor for internal and regulatory risk

AXA Versicherung AG: Winterthur 11/17 to 07/21

Senior Financial Controller: 11/17 to 07/21

Preparation, presenting and analyzing quarterly/annual financial reports, forecasts, budgets using SAS and Power-BI.
Implement developments for financial statements, budgets
Processing financial inquiries
Serve as an advisor for Advice on financial indicators and results
Active involvement in project

Kaiser Partner Privatbank AG: Vaduz/Liechtenstein 03/11 to 08/17

Financial Risk Manager: 03/11 to 08/17

Lead of the ALCO and responsible for ALM risk metrics
Senior financial risk and asset liability management
Financial risk modeling, controlling, and reporting
Monitoring market-, credit- and counterparty exposure
MtM valuation and risk measurement methodologies such as VaR and stress testing
Stakeholder interaction, executive management risk reporting
Credit risk officer and establish internal credit ratings and limits
Evaluate the credit worthiness of counterparties

Travel 07/09-03/11

Hudson Advisors GmbH: Frankfurt/Germany 3/06 to 07/09

Investment Portfolio Analyst: 3/07 to 07/09

Supervisory role in delegating the development of NPL business plans within group
Escrow account reconciliation and cash flow analysis
Budgeting and planning incl. REO companies
Management and investment reporting to investors, SPVs and senior management
Portfolio financing analysis and ROI calculation
Executive reporting and preparing resolution for the senior committee
Teaching seminar for internal database
Securitization preparation and analytical support

Financial Analyst: 3/06 - 3/07

Account reconciliation for reporting purposes
NPL Portfolio investor reporting and senior management reporting
Resolution preparation and NPV, IRR calculation
NPL Portfolio management and progress Reporting

EGL AG (Deriwatt): Dietikon, Switzerland 06/04 to 03/06

Market- and Credit Risk Analyst:

- Market VaR reporting and mid office reconciliation
- P&L trading data analysis, settlement and replacement risk calculation and group coordination
- Deriving VaR and other risk measures and monitor limits and MtM position of the trading desk
- Improving VaR and credit risk tools
- Negotiating framework agreements
- Internal credit analysis for new and existing
- Working close with the trading department for monitoring trading books

Credit Suisse Bank: Zurich, Switzerland 09/02 to 11/03

Real Estate Analyst:

- Market and comparative and competition analysis primarily for real estate investment projects
- Modeling credit products for variable, fixed interest rates
- Publication of the swiss real estate market for 2002 and 2003
- Development of real estate indicators and their updates for senior managements and general interest on the banking homepage
- SAS programming for real-estate-based statistics

Dow Jones Indexes: Zurich, Switzerland 12/98 to 09/02

Senior Research Analyst: 12/99 to 09/02

- Responsible for transferring the STOXX Index data systems from Paris to Zurich
- Responsible for the operational setup and corporate action process for the STOXX indexes at the Swiss stock exchange
- European equity research using primarily Reuters, Bloomberg to complete corporate action calculation for the indexes
- Developing press releases for mergers and takeovers and how they affect the indexes given the rules as stated in the index rulebooks
- VBA and SQL programming for index data corrections and for new Indexes

Jr. Research Analyst: 12/98 to 12/99

- Index development and statistical data management
- Press Releases for Dow Jones STOXX Indexes
- Deutsche Börse AG Index rulebook updates and customer support
- VBA Excel programming for process improvements of day-to-day work
- Updates of index reports for the Deutsche Boerse Homepage

Additional Skills:

Microsoft Office (PowerPoint, Word, Excel, Access)
Reporting and data visualization in Power-BI
C++, Python programming
SAS, SQL and R programming
VBA for Excel and Access
Unix, Linux – Shell programming
Reuters, Bloomberg, SIX-Swiss
Swiss Olympic Banking software, Avaloq Banking Software

AWARDS and CERTIFICATES:

GARP-FRM Member - *Financial Risk Manager (FRM) certification*
Bank and Swiss Exchange Certificate covering banking regulation in Switzerland, exchange transactions, derivative instruments, and the development of the EURO.
VBA programming certificate
Banking for computer scientists (College of Banking) in Zurich

EDUCATION:

Master of Science (MSc): Master thesis to be completed 2019
University of York

Master of Arts in Economics (M.A.)
University of California at Santa Barbara

Bachelor of Arts, Mathematics and Economics (joint program)
New York University

High School Diploma, Ventura High School
Ventura High School, Ventura, CA